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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/03/2019 Foreign Exchange Future			14.41840		14.49380			0.0000	4,457,174,410.40	309,131	538,443
\$ / R On 19/03/2019 Foreign Exchange Future			14.42010		14.49560			0.0000	663,324,600.00	46,000	46,000
\$ / R On 20/03/2019 Foreign Exchange Future			14.42180		14.49730			0.0000	0.00	0	0
\$ / R On 22/03/2019 Foreign Exchange Future			14.42520		14.50070			0.0000	0.00	0	0
\$ / R On 25/03/2019 Foreign Exchange Future			14.43030		14.50590			0.0000	72,151,500.00	5,000	13,500
\$ / R On 27/03/2019 Foreign Exchange Future			14.43370		14.50940			0.0000	0.00	0	0
\$ / R On 28/03/2019 Foreign Exchange Future			14.43540		14.51110			0.0000	0.00	0	0
\$ / R On 29/03/2019 Foreign Exchange Future			14.43710		14.51280			0.0000	0.00	0	3,409
\$ / R On 01/04/2019 Foreign Exchange Future			14.44220		14.51810			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.44390		14.51980			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.44730		14.52330			0.0000	0.00	0	20,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.44900		14.52510			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.46600		14.54260			0.0000	14,755,320.00	1,020	1,280
\$ / R On 26/04/2019 Foreign Exchange Future			14.48480		14.56170			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.48990		14.56690			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.49160		14.56870			0.0000	0.00	0	2,012
\$ / R On 09/05/2019 Foreign Exchange Future			14.50700		14.58430			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.51390		14.59130			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.52590		14.60350			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.54150		14.61920			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.54500		14.62270			0.0000	0.00	0	416

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Future			14.55020		14.62790			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.55190		14.62970			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.56230		14.64010			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.56920		14.64710			0.0000	2,285,863,772.40	156,897	483,955
\$ / R	On	20/06/2019	Foreign Exchange Future			14.57970		14.65770			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.59370		14.67180			0.0000	0.00	0	2,607
\$ / R	On	01/07/2019	Foreign Exchange Future			14.59900		14.67710			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.60250		14.68060			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.65150		14.72990			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.65320		14.73160			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.67430		14.75270			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.70410		14.78200			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.70940		14.78720			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.71290		14.79060			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.71470		14.79240			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.72870		14.75600			0.0000	53,273,707.90	3,617	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.73400		14.81160			0.0000	18,947,924.00	1,286	27,882
\$ / R	On	30/09/2019	Foreign Exchange Future			14.75890		14.83810			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.76250		14.84190			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.81470		14.89510			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.86700		14.94830			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.87230		14.95380			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.87590		14.95760			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.89190		14.97430			0.0000	172,746,040.00	11,600	22,743
\$ / R	On	31/12/2019	Foreign Exchange Future			14.92480		15.00720			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.92850		15.01090			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.98160		15.06460			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			15.03300		15.11710			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.03860		15.12270			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.06460		15.14890			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			15.09710		15.18160			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.14890		15.23350			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.21400		15.29890			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.23320		15.31810			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.32520		15.41260			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.42160		15.51140			0.0000	0.00	0	0
Total \$ / R Future												7,738,237,274.70	534,551	1,306,980
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			0.04450	0.020	57.58	0.0001	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			175.99750	91.875	9.70	0.7071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			32.19750	23.474	9.70	0.2929	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			967.04670	1,041.669	24.29	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			0.84670	0.068	24.29	0.0008	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,106.24860	2,181.611	41.25	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			0.04860	0.011	41.25	0.0001	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			55.17330	14.365	11.56	0.1769	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		121.37330	155.965	11.56	0.8231	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,396.34120	1,471.614	29.53	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		0.14120	0.014	29.53	0.0001	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,573.81340	1,498.406	31.54	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		0.01340	0.006	31.54	0.0001	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		75.96840	24.087	10.64	0.2808	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		82.16840	105.687	10.64	0.7192	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,166.55340	1,241.629	26.64	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		0.35340	0.029	26.64	0.0003	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,373.85240	1,298.426	30.07	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		0.05240	0.025	30.07	0.0003	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,316.39220	1,391.616	28.40	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		0.19220	0.016	28.40	0.0002	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,636.28390	1,711.612	33.49	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		0.08390	0.012	33.49	0.0001	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,243.87050	1,168.428	27.27	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		0.07050	0.028	27.27	0.0003	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,886.26060	1,961.611	37.62	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		0.06060	0.011	37.62	0.0001	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,506.30330	1,581.613	31.34	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		0.10330	0.013	31.34	0.0001	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		13.70540	1.891	15.72	0.0245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		349.90540	413.491	15.72	0.9755	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		814.04630	738.439	18.00	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		0.24630	0.039	18.00	0.0006	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,133.89290	1,058.430	24.90	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		0.09290	0.030	24.90	0.0004	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		13.06260	1.774	15.87	0.0230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		359.26260	423.374	15.87	0.9770	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		704.24080	628.486	16.48	0.9986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		0.44080	0.086	16.48	0.0014	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		794.06480	718.440	17.57	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		0.26480	0.040	17.57	0.0006	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,606.23500	2,681.612	49.51	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		0.03500	0.012	49.51	0.0001	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		2,736.23310	2,811.612	51.66	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		0.03310	0.012	51.66	0.0001	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		21.40870	3.484	14.33	0.0454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		267.60870	325.084	14.33	0.9546	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,506.37320	3,581.654	69.50	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		0.17320	0.054	69.50	0.0002	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		3,906.57430	3,981.700	79.04	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		0.37430	0.100	79.04	0.0004	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,526.23640	2,601.612	48.19	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		0.03640	0.012	48.19	0.0001	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		3.01190	0.279	21.12	0.0033	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			699.21190	771.879	21.12	0.9967	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,476.23740	2,551.612	47.36	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.03740	0.012	47.36	0.0001	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			457.05720	379.297	13.45	0.9856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			3.25720	0.897	13.45	0.0144	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			3.76060	0.383	20.34	0.0046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			639.96060	711.983	20.34	0.9954	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			774.08510	698.447	17.33	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			0.28510	0.047	17.33	0.0008	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			3.90690	0.400	20.19	0.0048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			630.10690	702.000	20.19	0.9952	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			5.36630	0.580	18.95	0.0072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			551.56630	622.180	18.95	0.9928	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,806.23220	2,881.613	52.81	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.03220	0.013	52.81	0.0001	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,466.23760	2,541.612	47.20	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			0.03760	0.012	47.20	0.0001	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,443.84510	1,368.425	31.58	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			0.04510	0.025	31.58	0.0002	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,806.26660	1,881.612	36.30	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			0.06660	0.012	36.30	0.0001	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,086.24950	2,161.611	40.92	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			0.04950	0.011	40.92	0.0001	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,343.85590	1,268.426	29.42	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			0.05590	0.026	29.42	0.0003	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			893.98740	818.436	19.73	0.9995	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			0.18740	0.036	19.73	0.0005	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			943.95970	868.434	20.80	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			0.15970	0.034	20.80	0.0005	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			34.15520	6.862	12.95	0.0882	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			190.35520	238.462	12.95	0.9118	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			4.22100	0.437	19.88	0.0053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			610.42100	682.037	19.88	0.9947	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,006.90710	1,081.657	24.76	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			0.70710	0.057	24.76	0.0007	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			993.93720	918.433	21.88	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			0.13720	0.033	21.88	0.0004	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,336.37780	1,411.615	28.63	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			0.17780	0.015	28.63	0.0002	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,026.84680	1,101.652	24.99	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			0.64680	0.052	24.99	0.0006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			304.89380	223.175	11.52	0.9288	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			11.09380	4.775	11.52	0.0712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,093.90330	1,018.430	24.04	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			0.10330	0.030	24.04	0.0004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,163.88590	1,088.429	25.55	0.9997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			0.08590	0.029	25.55	0.0003	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			15.10120	2.153	15.41	0.0280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			331.30120	393.753	15.41	0.9720	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			512.54110	582.309	18.34	0.9911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			6.34110	0.709	18.34	0.0089	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			502.81690	572.347	18.18	0.9906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			6.61690	0.747	18.18	0.0094	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			104.98460	37.243	9.87	0.4051	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			61.18460	68.843	9.87	0.5949	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			907.31510	981.691	23.58	0.9989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			1.11510	0.091	23.58	0.0011	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			124.61510	48.249	9.40	0.4965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			50.81510	49.849	9.40	0.5035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,486.30690	1,561.613	31.01	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			0.10690	0.013	31.01	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			874.00020	798.437	19.30	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			0.20020	0.037	19.30	0.0005	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			728.83480	801.835	21.47	0.9972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			2.63480	0.235	21.47	0.0028	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			644.51550	568.546	15.75	0.9976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			0.71550	0.146	15.75	0.0024	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.03190	0.014	53.53	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,836.23190	2,911.614	53.53	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			322.05930	383.901	15.26	0.9701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			15.85930	2.301	15.26	0.0299	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,693.80400	1,618.400	29.88	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			0.00400	0.000	29.88	0.0000	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			758.47560	831.799	21.82	0.9976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			2.27560	0.199	21.82	0.0024	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			64.99920	75.740	10.02	0.6227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			98.79920	34.140	10.02	0.3773	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			0.45600	0.037	25.93	0.0004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,106.65600	1,181.637	25.93	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,686.27800	1,761.612	34.32	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			0.07800	0.012	34.32	0.0001	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,156.33660	5,231.614	87.39	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.13660	0.014	87.39	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			16.00290	8.161	10.91	0.1165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			259.80290	176.561	10.91	0.8835	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			1.59670	0.369	14.54	0.0060	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			545.39670	468.769	14.54	0.9940	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			4,506.73970	4,581.682	87.39	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			0.53970	0.082	87.39	0.0003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			674.36170	598.511	16.12	0.9982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			0.56170	0.111	16.12	0.0018	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1.62440	0.137	22.64	0.0016	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			827.82440	901.737	22.64	0.9984	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1.54900	0.130	22.76	0.0015	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			837.74900	911.730	22.76	0.9985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1.70380	0.144	22.53	0.0017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			817.90380	891.744	22.53	0.9983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,433.80000	2,358.400	19.63	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			0.00000	0.000	19.63	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,163.80000	4,088.400	12.57	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.00000	0.000	12.57	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			447.32300	369.393	13.33	0.9841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			3.52300	0.993	13.33	0.0159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,693.80000	2,618.400	16.03	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.00000	0.000	16.03	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,733.80260	1,658.400	29.32	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			0.00260	0.000	29.32	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			0.11870	0.032	22.96	0.0004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,043.91870	968.432	22.96	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,993.80000	2,918.400	12.57	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.00000	0.000	12.57	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			473.73440	542.476	17.72	0.9889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			7.53440	0.876	17.72	0.0111	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,753.80000	2,678.400	15.19	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.00000	0.000	15.19	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			73.19320	90.276	10.33	0.6739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			86.99320	28.676	10.33	0.3261	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			22.84030	13.915	10.31	0.1875	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			216.64030	132.315	10.31	0.8125	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			709.10580	781.863	21.24	0.9969	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			2.90580	0.263	21.24	0.0031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			744.11950	668.461	16.97	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			0.31950	0.061	16.97	0.0010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			634.57550	558.559	15.63	0.9974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			0.77550	0.159	15.63	0.0026	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,033.92210	958.432	22.74	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			0.12210	0.032	22.74	0.0004	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			957.08610	1,031.672	24.17	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			0.88610	0.072	24.17	0.0008	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			679.43910	751.913	20.88	0.9963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			3.23910	0.313	20.88	0.0037	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,046.79200	1,121.648	25.23	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			0.59200	0.048	25.23	0.0005	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,023.80010	1,948.400	25.31	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			0.00010	0.000	25.31	0.0000	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,586.23530	2,661.612	49.18	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.03530	0.012	49.18	0.0001	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,983.80020	1,908.400	25.86	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			0.00020	0.000	25.86	0.0000	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			594.86990	518.630	15.15	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			1.06990	0.230	15.15	0.0038	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,593.81100	1,518.404	31.26	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			0.01100	0.004	31.26	0.0000	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,493.82850	1,418.424	32.65	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			0.02850	0.024	32.65	0.0002	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			233.63830	149.649	10.55	0.8445	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			19.83830	11.249	10.55	0.1555	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			64.76870	18.571	11.10	0.2233	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			100.96870	130.171	11.10	0.7767	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			111.35230	40.617	9.71	0.4342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			57.55230	62.217	9.71	0.5658	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,596.23510	2,671.612	49.34	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.03510	0.012	49.34	0.0001	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			14.38410	2.017	15.56	0.0262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			340.58410	403.617	15.56	0.9738	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			496.17620	419.001	13.94	0.9903	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			2.37620	0.601	13.94	0.0097	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,006.24450	3,081.620	57.58	0.9999	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Put			32.57880	27.464	12.03	0.2514	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Call			228.17880	147.564	12.03	0.7486	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Put			9.46760	4.688	13.76	0.0532	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Call			415.06760	334.788	13.76	0.9468	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Put			12.05140	6.655	13.43	0.0732	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Call			377.65140	296.755	13.43	0.9268	0.00	0	50,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Put			25.09360	20.331	13.69	0.1647	0.00	0	30,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Call			322.39360	242.131	13.69	0.8353	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			32.43130	39.278	15.13	0.2232	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			333.13130	264.478	15.13	0.7768	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Call			107.84890	67.592	14.04	0.3585	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Put			137.14890	172.392	14.04	0.6415	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			3.95960	4.984	17.79	0.0351	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			704.65960	630.184	17.79	0.9649	0.00	0	30,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Put			83.05470	100.444	13.50	0.4213	0.00	0	20,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Call			218.95470	160.744	13.50	0.5787	0.00	0	20,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.00000	0.000	16.49	0.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,299.40000	2,223.700	16.49	1.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			528.65540	458.969	14.97	0.8723	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			19.25540	25.269	14.97	0.1277	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			156.42330	112.626	13.70	0.4317	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			147.02330	178.926	13.70	0.5683	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			639.82830	568.036	15.37	0.9219	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			10.42830	14.336	15.37	0.0781	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Call			164.02060	120.374	13.81	0.4371	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Put			152.92060	184.974	13.81	0.5629	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put			20.60170	28.139	14.92	0.1353	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call			531.70170	463.539	14.92	0.8647	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put			8.93310	13.429	15.38	0.0714	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call			680.03310	608.829	15.38	0.9286	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put			47.03320	59.729	14.40	0.2513	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call			378.13320	315.129	14.40	0.7487	0.00	0	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,280.90780	1,354.950	19.76	0.9891	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			3.70780	2.050	19.76	0.0109	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			116.60640	138.151	13.85	0.4568	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			229.40640	175.251	13.85	0.5432	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			928.04900	998.923	18.00	0.9692	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			10.84900	6.023	18.00	0.0308	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			368.10590	305.586	14.29	0.7277	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			55.30590	68.486	14.29	0.2723	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			330.37800	269.653	14.18	0.6857	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			67.57800	82.553	14.18	0.3143	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			1,064.52590	989.139	16.27	0.9874	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			1.72590	2.039	16.27	0.0126	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			11.44820	16.550	15.01	0.0842	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			654.24820	583.650	15.01	0.9158	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			0.26910	0.186	17.87	0.0013	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,513.06910	1,437.286	17.87	0.9987	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			265.86450	308.265	14.65	0.7066	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			108.66450	75.364	14.65	0.2934	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put			108.54720	129.492	13.85	0.4094	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call			276.64720	221.692	13.85	0.5906	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			1.28530	1.018	18.09	0.0054	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,471.08530	1,394.918	18.09	0.9946	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			30.21080	41.957	14.01	0.1646	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			553.51080	489.257	14.01	0.8354	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			128.51650	150.772	14.25	0.4136	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			303.61650	249.772	14.25	0.5864	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call			401.05860	340.969	13.95	0.7041	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put			75.95860	91.969	13.95	0.2959	0.00	0	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			9.22310	11.382	13.09	0.0579	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			774.32310	700.381	13.09	0.9421	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			84.57930	97.216	14.04	0.2646	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			517.17930	453.216	14.04	0.7354	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			641.27850	691.827	17.30	0.7296	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			162.97850	136.627	17.30	0.2704	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			128.23690	144.846	14.83	0.2958	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			585.13690	524.746	14.83	0.7042	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,124.64120	1,186.972	18.94	0.8582	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			83.34120	68.572	18.94	0.1418	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,443.53720	1,510.677	19.89	0.9086	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			52.23720	42.277	19.89	0.0914	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			503.91640	547.821	16.67	0.6450	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			232.61640	199.421	16.67	0.3550	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			499.75340	444.105	15.15	0.6329	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			181.05340	202.505	15.15	0.3671	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,574.77470	1,498.498	15.51	0.9773	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			6.07470	6.898	15.51	0.0227	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			25.18880	28.182	14.67	0.0806	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,103.88880	1,029.782	14.67	0.9194	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			531.03260	473.705	15.07	0.6579	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			162.33260	182.105	15.07	0.3421	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			5.14420	5.776	15.81	0.0191	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,653.84420	1,577.376	15.81	0.9809	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			60.73380	69.162	14.64	0.1563	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			925.03380	856.162	14.64	0.8437	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			188.49580	208.733	15.32	0.3485	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			572.79580	515.733	15.32	0.6515	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			86.95480	98.008	14.74	0.2045	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			811.25480	745.008	14.74	0.7955	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			143.07550	159.196	15.10	0.2819	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			694.37550	633.096	15.10	0.7181	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,052.53500	1,109.951	18.51	0.7839	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			156.03500	135.851	18.51	0.2161	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			234.13850	257.333	15.55	0.3733	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			587.63850	533.233	15.55	0.6267	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			850.52730	903.341	17.90	0.7260	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			204.02730	179.241	17.90	0.2740	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			242.25480	265.827	15.48	0.3655	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			631.45480	577.327	15.48	0.6345	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			627.34370	573.859	15.53	0.6266	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			254.64370	278.859	15.53	0.3734	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,306.89070	1,367.731	18.98	0.8155	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			139.59070	122.731	18.98	0.1845	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			657.16990	602.343	15.45	0.6457	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			234.46990	257.343	15.45	0.3543	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,639.82090	1,562.452	14.52	0.9570	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			17.12090	17.452	14.52	0.0430	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			686.81970	732.863	17.13	0.6408	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			299.51970	267.863	17.13	0.3592	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,625.97070	1,690.602	19.75	0.8662	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			98.67070	85.602	19.75	0.1338	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			20.89500	22.849	14.16	0.0554	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,503.59500	1,427.849	14.16	0.9446	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			5.81850	5.959	17.85	0.0136	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,493.71850	2,416.159	17.85	0.9864	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			381.92200	412.652	15.87	0.4697	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			501.62200	454.552	15.87	0.5303	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			129.83070	142.614	14.78	0.2263	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			939.93070	874.914	14.78	0.7737	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			778.21070	719.351	15.12	0.6958	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			198.11070	217.051	15.12	0.3042	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			720.75920	664.145	15.26	0.6637	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			230.65920	251.845	15.26	0.3363	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			660.54060	606.495	15.42	0.6276	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			270.44060	294.195	15.42	0.3724	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			316.02550	285.177	17.16	0.3539	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			354.78140	382.899	15.71	0.4323	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			581.88140	532.099	15.71	0.5677	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			932.56070	984.059	17.66	0.7004	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			142.50600	126.615	19.17	0.1759	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,673.07470	1,594.519	14.59	0.9453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			25.97470	25.319	14.59	0.0547	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			916.30700	852.998	14.89	0.7545	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			149.20700	163.798	14.89	0.2455	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,335.05770	3,408.905	21.75	0.9694	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			198.75470	177.516	18.33	0.2372	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			178.89320	196.078	15.05	0.2786	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			845.99320	785.278	15.05	0.7214	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,425.62090	1,486.624	18.99	0.8127	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			152.72090	135.824	18.99	0.1873	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,495.40600	1,557.415	19.17	0.8241	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			136.34920	149.361	14.83	0.2296	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,114.41030	1,169.921	18.17	0.7494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			211.51030	189.120	18.17	0.2506	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,445.36800	1,371.300	14.36	0.9147	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			38.26800	42.099	14.36	0.0853	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,171.65470	1,228.316	18.33	0.7628	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			405.85030	368.516	16.53	0.4342	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,692.34830	1,613.821	14.66	0.9468	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			25.24830	24.622	14.66	0.0532	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			31.25600	31.624	14.27	0.0674	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,548.35600	1,470.824	14.27	0.9326	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			953.44920	888.561	14.83	0.7704	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			18.26330	17.932	15.45	0.0386	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,322.47900	1,381.855	18.72	0.7941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			169.57900	151.055	18.72	0.2059	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,957.68330	3,879.780	20.97	0.9987	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.58330	0.580	20.97	0.0013	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			578.75030	619.316	16.53	0.5658	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,376.63200	2,298.773	17.08	0.9797	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			9.53200	9.573	17.08	0.0203	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			436.32410	469.243	15.98	0.4878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			503.42410	458.443	15.98	0.5122	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,915.36330	1,837.132	15.45	0.9614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			331.18950	358.014	15.64	0.4147	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			602.93600	552.118	15.65	0.5817	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			335.83600	362.918	15.65	0.4183	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			326.58250	353.147	15.62	0.4112	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			534.82220	573.642	16.37	0.5438	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			431.92220	392.842	16.37	0.4562	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,750.29400	1,671.852	14.87	0.9511	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			23.19400	22.652	14.87	0.0489	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			608.28950	557.214	15.64	0.5853	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			205.53760	224.603	15.17	0.3059	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			894.59350	832.292	14.94	0.7447	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			157.49350	173.092	14.94	0.2553	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			917.22750	968.376	17.62	0.6958	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			264.32750	237.576	17.62	0.3042	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			613.68250	562.347	15.62	0.5888	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			50.06750	55.093	14.45	0.1061	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			571.57510	522.309	15.74	0.5606	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			364.47510	393.109	15.74	0.4394	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,391.49810	1,318.053	14.41	0.9037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			44.39810	48.853	14.41	0.0963	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			792.63760	733.803	15.17	0.6941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			202.31270	180.752	18.28	0.2410	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,577.04560	1,498.359	14.25	0.9370	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			29.94560	29.159	14.25	0.0630	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			698.49540	743.328	16.94	0.6188	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			345.59540	312.528	16.94	0.3812	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,347.16750	1,274.293	14.45	0.8939	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,217.55250	1,146.682	14.57	0.8609	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			646.80180	593.927	15.53	0.6100	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			299.70180	324.727	15.53	0.3900	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			2,012.98390	1,934.857	15.80	0.9664	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			15.88390	15.657	15.80	0.0336	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,155.21270	1,211.551	18.28	0.7590	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			1,134.25330	1,064.968	14.65	0.8359	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			322.00940	348.318	15.61	0.4077	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			619.10940	567.518	15.61	0.5923	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,436.34090	1,362.371	14.37	0.9129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			39.24090	43.171	14.37	0.0871	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			70.45250	77.482	14.57	0.1391	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			278.31910	302.071	15.46	0.3723	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			154.57930	169.957	14.92	0.2520	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			901.67930	839.157	14.92	0.7480	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			704.96240	649.557	15.38	0.6453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			257.86240	280.357	15.38	0.3547	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			87.15330	95.768	14.65	0.1641	0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			156.75620	139.467	18.92	0.1918	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,574.80880	1,637.589	19.35	0.8363	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			131.90880	116.789	19.35	0.1637	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,074.04790	1,128.704	18.06	0.7394	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			221.14790	197.904	18.06	0.2606	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			675.41910	621.271	15.46	0.6277	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			209.03480	228.339	15.18	0.3093	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,188.16080	1,245.142	18.37	0.7665	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			195.26080	174.342	18.37	0.2335	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			471.91870	430.272	16.14	0.4887	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			474.81870	511.072	16.14	0.5113	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,399.65620	1,460.267	18.92	0.8082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			259.66070	233.259	17.66	0.2996	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			832.43610	772.183	15.08	0.7147	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			185.33610	202.983	15.08	0.2853	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			480.74980	438.152	16.09	0.4954	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			463.64980	498.952	16.09	0.5046	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			786.13480	727.539	15.18	0.6907	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			22.15770	18.105	21.75	0.0306	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			768.92550	815.977	17.16	0.6461	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,617.29290	2,688.493	21.21	0.9289	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			54.99290	48.193	21.21	0.0711	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			524.95750	562.186	16.23	0.5290	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			462.65750	421.886	16.23	0.4710	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,464.96090	1,525.075	18.84	0.7982	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			176.76090	158.775	18.84	0.2018	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			750.62280	696.256	15.38	0.6453	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			278.82280	302.556	15.38	0.3547	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,780.15970	1,843.690	19.49	0.8455	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			295.41760	267.468	17.51	0.3167	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			33.29360	34.960	14.77	0.0668	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,705.09360	1,628.660	14.77	0.9332	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			835.41160	882.422	17.17	0.6459	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			337.21160	306.122	17.17	0.3541	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			131.95970	117.390	19.49	0.1545	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			721.35060	668.125	15.45	0.6289	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			299.55060	324.425	15.45	0.3711	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			863.26050	804.871	15.11	0.7038	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			211.46050	231.170	15.11	0.2962	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			953.61760	1,003.768	17.51	0.6833	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			44.94720	49.051	14.33	0.0900	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,532.04720	1,458.051	14.33	0.9100	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,887.04130	1,951.215	19.59	0.8528	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			127.64130	113.715	19.59	0.1472	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,311.10400	1,240.743	14.56	0.8574	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			80.50400	88.243	14.56	0.1426	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,627.64670	1,686.368	18.72	0.7831	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			217.54670	197.868	18.72	0.2169	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			852.40950	798.172	15.35	0.6476	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			322.50950	346.672	15.35	0.3524	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			1,938.73430	2,000.786	19.26	0.8274	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			343.65620	368.790	15.42	0.3667	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			168.63430	152.286	19.26	0.1726	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			52.00950	55.470	14.80	0.0870	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,781.90950	1,706.970	14.80	0.9130	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			988.86260	1,036.590	17.24	0.6481	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			378.76260	348.090	17.24	0.3519	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			823.55620	770.290	15.42	0.6333	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			73.32560	79.499	14.47	0.1190	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,564.92560	1,492.699	14.47	0.8810	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,808.39220	1,867.626	18.88	0.7967	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			211.09220	191.926	18.88	0.2033	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			465.77580	494.838	15.70	0.4276	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			738.47580	689.138	15.70	0.5724	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,793.63670	1,850.788	18.69	0.7775	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			245.63670	224.888	18.69	0.2225	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			938.61510	884.677	15.33	0.6508	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			356.61510	380.577	15.33	0.3492	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,112.08330	2,172.919	19.19	0.8193	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			194.08330	177.019	19.19	0.1807	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			68.54900	73.450	14.79	0.1007	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,850.54900	1,777.550	14.79	0.8993	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,142.34630	1,190.436	17.35	0.6554	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			404.34630	374.536	17.35	0.3446	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			909.95960	856.901	15.39	0.6378	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			377.95960	402.801	15.39	0.3622	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			103.46150	111.216	14.52	0.1422	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,600.66150	1,530.616	14.52	0.8578	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			588.91020	620.858	15.92	0.4675	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			709.51020	663.758	15.92	0.5325	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,271.99620	4,344.143	22.89	0.9380	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			64.39620	58.843	22.89	0.0620	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			0.00000	675.989	16.03	0.4825	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			0.00000	654.689	16.03	0.5175	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,315.88430	1,251.811	14.82	0.7711	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			204.28430	217.811	14.82	0.2289	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,757.11610	1,684.172	14.59	0.8743	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			95.51610	100.172	14.59	0.1257	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			178.68000	190.761	14.76	0.2076	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,390.28000	1,324.761	14.76	0.7924	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			191.18960	203.984	14.79	0.2181	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,352.78960	1,287.984	14.79	0.7819	0.00	0	5,666

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			511.38080	539.972	15.67	0.4210	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			822.98080	773.972	15.67	0.5790	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			750.94780	704.702	15.87	0.5426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			589.34780	620.702	15.87	0.4574	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,143.54740	1,189.971	17.20	0.6398	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			445.14740	413.971	17.20	0.3602	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,265.22800	1,202.210	14.87	0.7556	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			223.62800	238.210	14.87	0.2444	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,554.54540	3,623.522	21.31	0.9102	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			96.14540	87.522	21.31	0.0898	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			416.90390	387.504	17.38	0.3409	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,225.30390	1,273.504	17.38	0.6591	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			1,031.95400	975.977	15.17	0.6729	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			340.35400	361.977	15.17	0.3271	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			813.84420	852.438	16.44	0.5444	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			595.44420	556.438	16.44	0.4556	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			794.78700	832.869	16.39	0.5378	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			606.38700	566.869	16.39	0.4622	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			664.13110	622.010	16.16	0.4957	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			702.53110	738.010	16.16	0.5043	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			895.47260	843.879	15.49	0.6134	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			443.87260	469.879	15.49	0.3866	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			898.65030	939.402	16.64	0.5719	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			550.25030	513.402	16.64	0.4281	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			2,005.87200	1,931.845	14.77	0.9097	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			64.27200	67.845	14.77	0.0903	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			928.13080	875.434	15.41	0.6283	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			416.53080	441.434	15.41	0.3717	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,534.84450	2,597.897	19.60	0.8487	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			166.44450	151.897	19.60	0.1513	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,871.35340	1,797.875	14.68	0.8917	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			79.75340	83.875	14.68	0.1083	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			843.16830	793.420	15.62	0.5888	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			491.56830	519.420	15.62	0.4112	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,498.29870	1,430.901	14.66	0.8208	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			146.69870	156.901	14.66	0.1792	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,514.08440	1,446.434	14.65	0.8247	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			142.48440	152.434	14.65	0.1753	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,480.76850	2,543.388	19.52	0.8438	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			172.36850	157.388	19.52	0.1562	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,506.18070	1,438.656	14.66	0.8227	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			144.58070	154.656	14.66	0.1773	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,066.19910	3,988.684	18.55	0.9929	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.59910	4.684	18.55	0.0071	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,347.97600	2,272.848	15.01	0.9443	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			36.37600	38.848	15.01	0.0557	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,418.43880	1,470.038	17.80	0.6994	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			360.03880	334.038	17.80	0.3006	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,172.94140	1,220.124	17.26	0.6470	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			434.54140	404.124	17.26	0.3530	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,127.12800	1,067.333	15.00	0.7096	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			285.52800	303.333	15.00	0.2904	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,580.08120	2,643.484	19.66	0.8527	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			161.68120	147.484	19.66	0.1473	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			978.94300	924.594	15.29	0.6506	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			377.34300	400.594	15.29	0.3494	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,153.44060	3,220.970	20.54	0.8924	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			115.04060	104.970	20.54	0.1076	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			719.26820	674.299	15.96	0.5260	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			627.66820	660.299	15.96	0.4740	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,747.11860	3,816.676	21.67	0.9173	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			88.71860	80.676	21.67	0.0827	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			431.97460	401.702	17.28	0.3513	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,180.37460	1,227.702	17.28	0.6487	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,229.45050	3,297.283	20.68	0.8961	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			111.05050	101.283	20.68	0.1039	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			481.52870	448.145	16.99	0.3842	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,049.92870	1,094.145	16.99	0.6158	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,956.34310	3,022.309	20.18	0.8812	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			127.94310	116.309	20.18	0.1188	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			911.68310	859.538	15.45	0.6209	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			430.08310	455.538	15.45	0.3791	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,571.96500	4,641.294	22.92	0.9428	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			63.56500	55.294	22.92	0.0572	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,901.78320	3,971.765	21.97	0.9225	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			83.38320	75.764	21.97	0.0775	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,050.11780	993.600	15.13	0.6804	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			328.51780	349.600	15.13	0.3196	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,019.98170	964.366	15.20	0.6680	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			348.38170	370.366	15.20	0.3320	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,940.52700	4,010.609	22.04	0.9237	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			82.12700	74.609	22.04	0.0763	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,167.50970	1,106.720	14.96	0.7236	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			265.90970	282.720	14.96	0.2764	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,573.76210	3,642.800	21.34	0.9110	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			95.36210	86.800	21.34	0.0890	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,670.87490	1,598.385	14.53	0.8595	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			109.27490	114.385	14.53	0.1405	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			1,107.28250	1,047.988	15.02	0.7025	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			295.68250	313.988	15.02	0.2975	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,022.99930	968.468	15.28	0.6549	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			384.89930	409.568	15.28	0.3451	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,277.07420	1,326.066	17.43	0.6577	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			435.17420	404.966	17.43	0.3423	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			276.09970	254.215	18.67	0.2297	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,937.99970	1,995.315	18.67	0.7703	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,272.82450	2,333.752	19.15	0.8114	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			220.92450	202.652	19.15	0.1886	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			994.49410	940.776	15.34	0.6430	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			406.39410	431.877	15.34	0.3570	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			83.49690	89.511	14.69	0.1104	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,921.59690	1,848.411	14.69	0.8896	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			131.75870	141.180	14.60	0.1596	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,643.65870	1,573.680	14.60	0.8404	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,107.21860	2,164.543	18.77	0.7672	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			302.31860	279.243	18.77	0.2328	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,106.23450	1,051.473	15.29	0.6591	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			411.13450	436.773	15.29	0.3409	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,434.61410	1,484.687	17.63	0.6634	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,667.62500	1,598.989	14.67	0.8229	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,991.30530	1,918.672	14.58	0.8823	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			96.20530	103.972	14.58	0.1177	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			459.71410	429.387	17.63	0.3366	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,442.43190	2,503.123	19.23	0.8050	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			247.53190	227.823	19.23	0.1950	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,077.90060	1,023.887	15.35	0.6480	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			432.80060	459.187	15.35	0.3520	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			162.52500	174.289	14.67	0.1771	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,248.26630	2,305.914	18.83	0.7635	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			326.56630	302.914	18.83	0.2365	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,181.06170	1,125.866	15.27	0.6632	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			432.76170	458.866	15.27	0.3368	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,583.68320	2,644.525	19.27	0.7990	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			454.51250	481.336	15.34	0.3473	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			271.98320	251.525	19.27	0.2010	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			105.90090	115.160	14.44	0.1222	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,054.20090	1,982.160	14.44	0.8778	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,565.80940	1,616.698	17.76	0.6659	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			484.10940	453.698	17.76	0.3341	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,152.81250	1,098.336	15.34	0.6527	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			193.47320	207.163	14.72	0.1909	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,707.27320	1,639.463	14.72	0.8091	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			757.28500	792.179	16.08	0.4657	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			874.88500	828.079	16.08	0.5343	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,098.99100	3,018.080	13.53	0.9763	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			14.69100	16.180	13.53	0.0237	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,572.92950	1,507.050	14.88	0.7689	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			258.62950	275.150	14.88	0.2311	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,297.34930	1,236.758	15.14	0.6911	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,402.38500	1,450.799	17.39	0.6265	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,409.79640	1,458.322	17.40	0.6280	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			569.28720	535.184	17.37	0.3749	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,394.98720	1,443.284	17.37	0.6251	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			1,836.51850	1,890.682	18.19	0.6995	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			440.81850	412.582	18.19	0.3005	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			566.68500	532.699	17.39	0.3735	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			0.00000	418.719	15.15	0.3109	1,737,684.27	4,150	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			0.00000	1,874.379	18.16	0.6971	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			0.00000	416.279	18.16	0.3029	3,455,116.53	8,300	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,193.07270	2,121.605	14.29	0.8930	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			88.77270	99.705	14.29	0.1070	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			564.09640	530.222	17.40	0.3720	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			346.54620	366.632	15.06	0.2836	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,373.03330	2,432.239	18.93	0.7685	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			327.33330	304.139	18.93	0.2315	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			1,101.43330	1,048.574	15.53	0.6225	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			537.13330	566.674	15.53	0.3775	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			0.00000	1,230.619	15.15	0.6891	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			367.55910	388.434	15.10	0.2952	0.00	0	15,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,740.45320	1,793.477	18.02	0.6852	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			464.75320	435.377	18.02	0.3148	0.00	0	15,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,700.88170	1,753.417	17.95	0.6790	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			475.18170	445.317	17.95	0.3210	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,380.84620	1,318.532	15.06	0.7164	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			300.51780	318.790	14.97	0.2569	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			2,083.13360	2,012.635	14.39	0.8757	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			108.83360	120.735	14.39	0.1243	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,684.33720	2,746.194	19.34	0.7996	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			278.63720	258.094	19.34	0.2004	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,341.85910	1,280.334	15.10	0.7048	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			393.04930	414.858	15.14	0.3089	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,229.39110	2,287.212	18.74	0.7521	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			353.69110	329.112	18.74	0.2479	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,128.37020	5,199.233	22.31	0.9239	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			102.67020	91.133	22.31	0.0761	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,474.81780	1,410.690	14.97	0.7431	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,395.16210	2,453.164	18.87	0.7599	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			352.36210	327.964	18.87	0.2401	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,262.27130	1,204.201	15.23	0.6679	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			455.07130	479.401	15.23	0.3321	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,730.96360	2,791.950	19.30	0.7932	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			298.16360	276.750	19.30	0.2068	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			114.35450	125.137	14.25	0.1254	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,121.55450	2,049.937	14.25	0.8746	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,710.69250	1,762.343	17.88	0.6692	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			507.89250	477.143	17.88	0.3308	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,232.51380	1,176.731	15.30	0.6580	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			475.31380	501.931	15.30	0.3420	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			224.93300	240.329	14.79	0.2031	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,745.83300	1,678.829	14.79	0.7969	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			255.06870	271.884	14.86	0.2134	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,779.66870	1,713.484	14.86	0.7866	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			771.77980	805.556	15.93	0.4259	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,108.87980	1,058.556	15.93	0.5741	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			285.32360	303.711	14.91	0.2224	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,818.02360	1,752.311	14.91	0.7776	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,255.84420	3,172.997	12.35	0.9750	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			16.94420	18.397	12.35	0.0250	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,568.41190	1,506.254	15.16	0.7100	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			429.51190	451.654	15.16	0.2900	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			825.74720	784.412	16.88	0.4501	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,286.84720	1,329.812	16.88	0.5499	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			2,955.62970	3,015.627	19.26	0.7724	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			374.52970	350.227	19.26	0.2276	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			822.50490	781.272	16.89	0.4487	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,293.60490	1,336.672	16.89	0.5513	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			819.27050	778.145	16.90	0.4472	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,300.37050	1,343.545	16.90	0.5528	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			319.43320	338.494	15.03	0.2311	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,861.03320	1,795.594	15.03	0.7689	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			350.68840	370.259	15.13	0.2386	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,894.18840	1,829.159	15.13	0.7614	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			387.81780	407.833	15.28	0.2456	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,946.71780	1,881.833	15.28	0.7544	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,218.49640	1,168.019	16.87	0.5449	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,080.39640	1,114.819	16.87	0.4551	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,226.57860	1,175.895	16.85	0.5476	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,068.47860	1,102.695	16.85	0.4524	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,222.53350	1,171.950	16.86	0.5463	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,074.43350	1,108.750	16.86	0.4537	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,200.88030	1,238.343	16.98	0.4662	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,243.48030	1,193.543	16.98	0.5338	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,344.18450	1,293.697	16.80	0.5487	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,192.78450	1,232.097	16.80	0.4513	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,352.01140	1,301.327	16.77	0.5512	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,180.61140	1,219.727	16.77	0.4488	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,348.09120	1,297.509	16.79	0.5500	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,186.69120	1,225.909	16.79	0.4500	0.00	0	0
Total \$ / R Option												5,192,800.80	12,450	6,689,455

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R												7,743,430,075.50	547,001	7,996,435
\$ / R MAXI On	18/03/2019	Foreign Exchange Future				14.41840		14.49380			0.0000	72,092.00	5	66
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				14.56920		14.64710			0.0000	72,846.00	5	470
\$ / R MAXI On	16/09/2019	Foreign Exchange Future				14.73400		14.81160			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future				14.89190		14.97430			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future				15.06460		15.14890			0.0000	0.00	0	0
Total \$ / R MAXI Future												144,938.00	10	536
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				46,681.11190	38,921.097	13.58	0.9870	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				301.11190	81.097	13.58	0.0130	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				45,705.72420	37,929.693	13.45	0.9856	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				325.72420	89.693	13.45	0.0144	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				47,658.30050	39,913.363	13.70	0.9882	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				278.30050	73.363	13.70	0.0118	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				60,828.95080	55,721.405	15.64	0.5853	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				33,118.95080	35,801.405	15.64	0.4147	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				60,293.59910	55,211.758	15.65	0.5817	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				33,583.59910	36,291.758	15.65	0.4183	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				61,368.24870	56,234.742	15.62	0.5888	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				32,658.24870	35,314.742	15.62	0.4112	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				72,819.59940	68,286.262	15.94	0.5307	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				61,659.59940	64,886.262	15.94	0.4693	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				72,371.98120	67,857.067	15.95	0.5284	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				62,211.98120	65,457.067	15.95	0.4716	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				73,269.68060	68,718.313	15.92	0.5331	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				61,109.68060	64,318.313	15.92	0.4669	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				132,903.41170	126,777.219	15.11	0.7009	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				37,473.41170	39,587.219	15.11	0.2991	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				132,265.39790	126,152.851	15.12	0.6990	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put				37,835.39790	39,962.851	15.12	0.3010	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				133,543.58190	127,404.213	15.10	0.7029	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				37,113.58190	39,214.213	15.10	0.2971	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call				119,394.18030	114,277.993	15.78	0.5958	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put				72,504.18030	75,817.993	15.78	0.4042	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call				118,920.56660	113,816.144	15.80	0.5941	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put				73,030.56660	76,356.145	15.80	0.4059	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call				119,869.09190	114,741.701	15.77	0.5975	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put				71,979.09190	75,281.701	15.77	0.4025	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												144,938.00	10	536
£ / R	On	18/03/2019	Foreign Exchange Future			19.13840		19.20120			0.0000	35,846,223.20	1,873	38,230
£ / R	On	29/03/2019	Foreign Exchange Future			19.17450		19.23740			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			19.22890		19.29290			0.0000	0.00	0	43

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	26/04/2019	Foreign Exchange Future			19.26410		19.32850			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			19.27370		19.33830			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future			19.42230		19.48810			0.0000	55,800,267.90	2,873	199,973
£ / R	On	16/09/2019	Foreign Exchange Future			19.72910		19.79410			0.0000	0.00	0	19,514
£ / R	On	13/12/2019	Foreign Exchange Future			20.01890		20.09140			0.0000	20,018.90	1	12,846
£ / R	On	16/03/2020	Foreign Exchange Future			20.33600		20.41270			0.0000	0.00	0	4,674
Total £ / R Future												91,666,510.00	4,747	275,507
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,239.13790	2,301.631	35.33	0.9998	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			0.33790	0.031	35.33	0.0002	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			809.03270	865.187	24.21	0.9770	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			10.23270	3.587	24.21	0.0230	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			985.21030	1,043.425	25.74	0.9881	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			6.41030	1.825	25.74	0.0119	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			62.50780	56.114	16.23	0.3084	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			263.70780	194.514	16.23	0.6916	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,203.39550	1,138.949	25.59	0.9960	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			2.19550	0.549	25.59	0.0040	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			918.14900	850.247	22.67	0.9867	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			6.94900	1.847	22.67	0.0133	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Put			40.43090	30.428	17.41	0.1834	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Call			371.63090	298.828	17.41	0.8166	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			130.12790	82.338	15.31	0.4258	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			118.92790	133.938	15.31	0.5742	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			908.34200	840.336	22.58	0.9860	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			7.14200	1.936	22.58	0.0140	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			898.54120	830.429	22.49	0.9854	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			7.34120	2.029	22.49	0.0146	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			13.97000	13.244	17.93	0.0469	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			1,161.37000	1,097.744	17.93	0.9531	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			33.41880	30.978	14.90	0.0804	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			1,216.31880	1,149.878	14.90	0.9196	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			50.82580	52.273	15.04	0.1082	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			1,269.32580	1,206.373	15.04	0.8918	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,681.77680	1,618.961	15.65	0.9450	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			23.47680	25.261	15.65	0.0550	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,107.31590	1,050.237	15.00	0.7235	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			249.21590	257.937	15.00	0.2765	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,100.23010	1,043.260	15.00	0.7212	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			252.13010	260.960	15.00	0.2788	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,114.42900	1,057.238	15.00	0.7259	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			246.32900	254.938	15.00	0.2741	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			114.67550	117.532	15.19	0.1491	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,602.77550	1,539.832	15.19	0.8509	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,390.55100	1,337.933	14.81	0.6898	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			426.45100	438.833	14.81	0.3102	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,403.72750	1,350.925	14.81	0.6933	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			419.62750	431.824	14.81	0.3067	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			274.17210	280.954	15.02	0.2201	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,798.27210	1,740.054	15.02	0.7799	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,397.13250	1,344.419	14.81	0.6915	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			423.03250	435.319	14.81	0.3085	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,118.78290	1,071.238	15.04	0.5365	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			977.38290	1,002.338	15.04	0.4635	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			2,479.17380	2,525.877	16.29	0.7393	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			440.57380	414.777	16.29	0.2607	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,113.97540	1,066.509	15.04	0.5349	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			982.57540	1,007.609	15.04	0.4651	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,109.18320	1,061.796	15.05	0.5334	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			987.78320	1,012.896	15.05	0.4666	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,819.85990	1,760.296	14.97	0.7158	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			478.45990	491.396	14.97	0.2842	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,293.75530	1,244.368	15.16	0.5336	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,191.05530	1,218.368	15.16	0.4664	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,303.00300	1,253.482	15.16	0.5362	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,180.30300	1,207.482	15.16	0.4638	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			612.92140	628.507	14.99	0.2990	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			2,025.62140	1,964.507	14.99	0.7010	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,298.36860	1,248.918	15.16	0.5349	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,185.66860	1,212.918	15.16	0.4651	0.00	0	0
Total £ / R Option												0.00	0	8,500
Total £ / R												91,666,510.00	4,747	284,007
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12940		0.12990			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13160		0.13220			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13410		0.13470			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13650		0.13710			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13920		0.13980			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,000
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			95.01220	114.124	17.18	0.6138	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,990.00000	1,940.022	49.96	0.9998	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.00000	0.022	49.96	0.0002	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			990.13840	940.091	27.08	0.9990	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			0.13840	0.091	27.08	0.0010	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			85.01220	54.124	17.18	0.3862	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,006.54890	1,056.857	19.80	0.7178	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,257.62930	1,207.724	14.86	0.8999	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			37.62930	47.724	14.86	0.1001	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			565.90910	543.006	17.61	0.5726	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			345.90910	383.006	17.61	0.4274	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			226.54890	216.857	19.80	0.2822	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,018.06480	1,076.493	19.15	0.5978	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,566.30300	1,523.322	15.42	0.8570	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			96.30300	113.322	15.42	0.1430	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			894.28900	882.782	17.55	0.6221	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			424.28900	472.782	17.55	0.3779	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			488.06480	486.493	19.15	0.4022	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,847.21700	1,797.350	15.27	0.8512	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			137.21700	147.350	15.27	0.1488	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,179.56740	1,167.486	17.44	0.6550	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			469.56740	517.487	17.44	0.3450	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			739.98800	740.751	19.00	0.4713	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,029.98800	1,090.751	19.00	0.5287	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,011.51780	1,017.815	18.96	0.5259	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,031.51780	1,097.815	18.96	0.4741	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			692.96080	692.717	19.98	0.3925	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,712.96080	1,772.717	19.98	0.6075	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,478.73210	1,465.229	17.38	0.6842	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			498.73210	545.229	17.38	0.3158	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	18/03/2019	Foreign Exchange Future			16.35030		16.38700			0.0000	294,812,259.30	18,031	32,226
€ / R	On	29/03/2019	Foreign Exchange Future			16.38720		16.42410			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.44310		16.48090			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.47950		16.51760			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.62950		16.66870			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.64290		16.68220			0.0000	43,504,540.60	2,614	121,404
€ / R	On	14/08/2019	Foreign Exchange Future			16.84990		16.89000			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.96270		17.00160			0.0000	56,808,082.30	3,349	43,128
€ / R	On	13/12/2019	Foreign Exchange Future			17.26910		17.31370			0.0000	257,741,317.50	14,925	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.48480		17.53120			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.60890		17.65660			0.0000	0.00	0	4,361
Total € / R Future												652,866,199.70	38,919	233,863
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			17.74120	7.308	10.57	0.0984	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			16.57510	6.662	10.70	0.0902	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			787.36880	750.411	17.49	0.9985	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			0.36880	0.111	17.49	0.0015	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1.27450	0.476	24.31	0.0043	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			944.27450	980.176	24.31	0.9957	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			254.74120	207.608	10.57	0.9016	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			393.25740	352.232	12.46	0.9727	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			272.48120	226.376	10.83	0.9173	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			15.48120	6.076	10.83	0.0827	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,263.03450	3,299.720	54.30	0.9999	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.03450	0.020	54.30	0.0001	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			263.57510	216.962	10.70	0.9098	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			6.25740	1.932	12.46	0.0273	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			125.48680	129.216	12.57	0.4289	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			229.58680	196.416	12.57	0.5711	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			172.83650	176.123	13.10	0.3897	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			373.73650	339.223	13.10	0.6103	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			278.95680	285.487	14.12	0.4604	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			376.55680	344.987	14.12	0.5396	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			9.60420	8.956	15.53	0.0190	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,428.30420	2,388.456	15.53	0.9810	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			432.13800	402.808	15.11	0.4467	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			609.93800	619.908	15.11	0.5533	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,388.27720	1,345.996	13.01	0.8992	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			56.07720	53.096	13.01	0.1008	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			478.58530	484.673	14.67	0.4844	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			520.78530	487.573	14.67	0.5156	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			428.52260	399.320	15.13	0.4437	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			616.32260	626.420	15.13	0.5563	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			424.93620	395.857	15.15	0.4407	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			622.73620	632.957	15.15	0.5593	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			261.43290	263.241	13.80	0.2727	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,121.43290	1,083.141	13.80	0.7273	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,876.93700	2,905.909	18.71	0.8874	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			116.93700	105.809	18.71	0.1126	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			988.65750	951.769	14.05	0.6744	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			338.65750	341.869	14.05	0.3256	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			607.35660	576.455	15.00	0.4803	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			727.35660	736.555	15.00	0.5197	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			467.04160	441.828	15.89	0.3597	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,245.44160	1,259.128	15.89	0.6403	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			464.40790	439.276	15.91	0.3580	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,252.80790	1,266.576	15.91	0.6420	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			469.68650	444.391	15.88	0.3614	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,238.08650	1,251.691	15.88	0.6386	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,624.44260	1,641.985	16.60	0.7154	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			356.04260	334.685	16.60	0.2846	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,553.96530	1,514.731	13.58	0.8163	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			172.36530	172.031	13.58	0.1837	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,896.41450	1,916.246	17.07	0.7572	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			298.01450	278.946	17.07	0.2428	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,608.62360	3,564.155	14.45	0.9712	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			24.92360	25.055	14.45	0.0288	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,529.01980	1,485.559	13.98	0.7306	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			36.75380	38.385	14.17	0.0425	0.00	0	136,646

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,850.54680	1,806.111	13.81	0.8044	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			236.84680	237.011	13.81	0.1956	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,373.01530	1,386.960	15.87	0.5954	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			663.78870	633.202	15.88	0.4032	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,380.08870	1,394.102	15.88	0.5968	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,538.24330	3,567.890	18.88	0.8424	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			231.94330	216.990	18.88	0.1576	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			3,260.45380	3,217.485	14.17	0.9575	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			365.31980	366.459	13.98	0.2694	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			669.65560	638.926	15.86	0.4061	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,365.95560	1,379.826	15.86	0.5939	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			2,795.07380	2,820.822	17.96	0.7881	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			318.77380	299.922	17.96	0.2119	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			666.71530	636.060	15.87	0.4046	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			729.09660	734.719	14.61	0.3930	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,260.29660	1,219.519	14.61	0.6070	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			765.10280	771.126	14.68	0.4046	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,226.30280	1,185.926	14.68	0.5954	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			562.56590	566.342	14.25	0.3343	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,443.76590	1,401.142	14.25	0.6657	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			684.10530	689.229	14.52	0.3780	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,305.30530	1,264.029	14.52	0.6220	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,606.30350	1,620.598	15.99	0.5835	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			809.96620	776.627	16.00	0.4152	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,613.36620	1,627.727	16.00	0.5848	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			807.04050	773.774	16.01	0.4140	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,620.44050	1,634.874	16.01	0.5860	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			812.90350	779.498	15.99	0.4165	0.00	0	0
Total € / R Option												0.00	0	675,166
Total € / R												652,866,199.70	38,919	909,029
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.22030		10.22480			0.0000	54,239,132.10	5,307	3,689
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.34110		10.34680			0.0000	24,239,538.40	2,344	17,563
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.47640		10.48140			0.0000	18,134,648.40	1,731	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.60740		10.61560			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.75150		10.76090			0.0000	0.00	0	0
Total AU\$ / R Future												96,613,318.90	9,382	23,383
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			11.12590	5.666	12.60	0.1025	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			156.32590	155.366	12.60	0.8975	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			13.27850	7.175	12.18	0.1279	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			138.47850	136.875	12.18	0.8721	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			12.14810	6.372	12.39	0.1145	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			147.34810	146.072	12.39	0.8855	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			734.00280	734.932	13.92	0.8034	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			79.37560	74.656	13.95	0.1935	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			742.57560	743.556	13.95	0.8065	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			77.97280	73.307	13.98	0.1905	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			751.17280	752.207	13.98	0.8095	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			80.80280	76.032	13.92	0.1966	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			263.09800	254.644	12.47	0.4028	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			531.69800	528.244	12.47	0.5972	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			259.97190	251.553	12.49	0.3990	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			538.57190	535.153	12.49	0.6010	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			256.87880	248.500	12.51	0.3952	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			545.47880	542.099	12.51	0.6048	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			347.28540	338.770	12.69	0.4235	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			631.68540	631.370	12.69	0.5765	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			344.03640	335.546	12.71	0.4204	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			638.43640	638.146	12.71	0.5796	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			350.56060	342.024	12.68	0.4266	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			624.96060	624.624	12.68	0.5734	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			700.51610	700.456	12.85	0.6070	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			316.11610	307.856	12.85	0.3930	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			719.38040	720.257	12.81	0.5592	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			426.96150	418.450	12.83	0.4382	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			726.06150	726.950	12.83	0.5618	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			423.66390	415.163	12.84	0.4355	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			732.76390	733.664	12.84	0.5645	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			430.28040	421.757	12.81	0.4408	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												96,613,318.90	9,382	24,383
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.80260		10.88090			0.0000	10,802,600.00	1,000	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.93800		11.01870			0.0000	5,469,000.00	500	900
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.08510		11.16550			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.22620		11.30910			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.38220		11.46640			0.0000	0.00	0	0
Total CAD/ R Future												16,271,600.00	1,500	1,300
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			163.63150	91.390	11.90	0.7359	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			12.73150	18.790	11.90	0.2641	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			155.00130	83.713	11.75	0.7092	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			14.10130	21.113	11.75	0.2908	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			172.38590	99.303	12.04	0.7607	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			11.48590	16.703	12.04	0.2393	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			421.44190	370.475	13.69	0.5870	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			202.74190	232.475	13.69	0.4130	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			415.72120	365.183	13.71	0.5817	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			207.02120	237.183	13.71	0.4183	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			427.21690	375.822	13.68	0.5924	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			198.51690	227.822	13.68	0.4076	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			356.09450	321.492	14.35	0.4151	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			580.59450	626.392	14.35	0.5849	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			352.64490	318.309	14.37	0.4119	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			587.14490	633.209	14.37	0.5881	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			359.57600	324.705	14.33	0.4183	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			574.07600	619.604	14.33	0.5817	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			447.95490	411.628	14.13	0.4346	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			678.85490	725.428	14.13	0.5654	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			444.45570	408.351	14.14	0.4320	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			685.35570	732.151	14.14	0.5680	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			451.48480	414.932	14.11	0.4373	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			672.38480	718.732	14.11	0.5627	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			541.42070	503.124	14.00	0.4523	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			765.02070	810.924	14.00	0.5477	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			537.87420	499.764	14.01	0.4500	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			771.47420	817.564	14.01	0.5500	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			544.99050	506.508	13.98	0.4546	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			758.59050	804.308	13.98	0.5454	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												16,271,600.00	1,500	1,300
CF CANDCO	On	18/03/2019	Foreign Exchange Future					0.00000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			14.39300		14.43770			0.0000	1,439,300.00	100	893
CHF / R	On	14/06/2019	Foreign Exchange Future			14.66350		14.71030			0.0000	0.00	0	1,393
CHF / R	On	16/09/2019	Foreign Exchange Future			14.96070		15.00670			0.0000	0.00	0	100
CHF / R	On	13/12/2019	Foreign Exchange Future			15.24440		15.29600			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.56100		15.61580			0.0000	0.00	0	0
Total CHF / R Future												1,439,300.00	100	2,386
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			64.30290	53.700	16.63	0.3646	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			96.60290	130.700	16.63	0.6354	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			61.32310	51.552	16.91	0.3500	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			103.62310	138.552	16.91	0.6500	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			67.46030	55.979	16.35	0.3799	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			89.76030	122.979	16.35	0.6201	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			446.74670	405.627	14.97	0.4908	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			466.44670	472.127	14.97	0.5092	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			442.65040	401.703	14.99	0.4872	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			472.35040	478.203	14.99	0.5128	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			450.87800	409.589	14.94	0.4943	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			460.57800	466.089	14.94	0.5057	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			435.69420	402.253	16.28	0.3621	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,118.99420	1,131.554	16.28	0.6379	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			432.96790	399.641	16.29	0.3602	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,126.26790	1,138.941	16.29	0.6398	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			438.43800	404.884	16.26	0.3640	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,111.73800	1,124.184	16.26	0.6360	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			626.96980	588.093	16.69	0.4046	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,280.96980	1,293.693	16.69	0.5954	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			624.01120	585.225	16.70	0.4031	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,288.01120	1,300.825	16.70	0.5969	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			621.07250	582.372	16.71	0.4015	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,295.07250	1,307.971	16.71	0.5985	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			699.50770	660.338	17.33	0.3839	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,713.70770	1,729.338	17.33	0.6161	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			696.95350	657.864	17.34	0.3827	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,721.15350	1,736.864	17.34	0.6173	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			702.06700	662.823	17.32	0.3851	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,706.26700	1,721.823	17.32	0.6149	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,439,300.00	100	2,386
DKK / R	On	18/03/2019	Foreign Exchange Future			2.19080		2.19600			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23110		2.23670			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.27550		2.28080			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.31790		2.32390			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.36490		2.37130			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	250
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			654.49090	698.681	19.76	0.9579	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			23.26400	11.036	16.86	0.0742	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			463.26400	503.036	16.86	0.9258	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			18.12410	8.443	18.31	0.0550	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			558.12410	600.443	18.31	0.9450	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			14.49090	6.681	19.76	0.0421	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			247.88420	257.253	13.16	0.2754	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,047.55080	1,002.222	13.23	0.6996	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			280.55080	291.222	13.23	0.3004	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,184.83650	1,136.985	13.08	0.7489	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			217.83650	225.985	13.08	0.2511	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,114.88420	1,068.253	13.16	0.7246	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			501.41110	480.738	14.77	0.3249	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,693.41110	1,725.738	14.77	0.6751	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			552.15550	529.827	14.58	0.3518	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,544.15550	1,574.827	14.58	0.6482	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			526.16420	504.674	14.68	0.3381	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,618.16420	1,649.674	14.68	0.6619	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			506.96210	485.519	15.61	0.2709	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,667.96210	2,706.519	15.61	0.7291	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			489.51260	468.565	15.70	0.2627	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,750.51260	2,789.565	15.70	0.7373	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			525.12900	503.179	15.53	0.2794	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,586.12900	2,624.179	15.53	0.7206	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			655.23330	629.201	15.68	0.2917	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,042.23330	3,080.201	15.68	0.7083	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			635.42380	609.828	15.73	0.2842	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,122.42380	3,160.828	15.73	0.7158	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			675.68880	649.223	15.63	0.2993	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,962.68880	3,000.223	15.63	0.7007	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	250
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.83690		1.84650			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86060		1.87020			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.88570		1.89510			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.90890		1.91880			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			571.81170	474.235	16.90	0.9550	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			6.81170	5.235	16.90	0.0450	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			476.32150	379.528	16.33	0.9159	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			11.32150	10.528	16.33	0.0841	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			669.09710	571.524	17.48	0.9769	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			4.09710	2.524	17.48	0.0231	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,262.09520	1,181.249	14.82	0.7847	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			160.09520	175.249	14.82	0.2153	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,186.92640	1,109.104	14.92	0.7603	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			184.92640	203.103	14.92	0.2397	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,339.72340	1,256.107	14.72	0.8080	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			137.72340	150.107	14.72	0.1920	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,240.62460	1,174.035	15.27	0.6482	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			489.62460	517.035	15.27	0.3518	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,184.23870	1,119.450	15.37	0.6288	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			533.23870	562.450	15.37	0.3712	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,299.13460	1,230.766	15.17	0.6676	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			448.13460	473.766	15.17	0.3324	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,450.32540	1,383.194	15.49	0.6336	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			662.32540	694.194	15.49	0.3664	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,397.07610	1,331.426	15.58	0.6179	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			709.07610	742.426	15.58	0.3821	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,505.30540	1,436.695	15.40	0.6493	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			617.30540	647.695	15.40	0.3507	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14380		0.14460			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14320		0.14440			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14270		0.14390			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14180		0.14370			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13940		0.14220			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.68760		1.68800			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71090		1.71150			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.73620		1.73670			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.75990		1.76090			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.88230		9.87840			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.00210		9.99960			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.13210		10.12890			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.25490		10.25560			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.38840		10.39000			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			349.20510	352.611	16.20	0.9934	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			0.80510	0.311	16.20	0.0066	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			339.30990	342.657	16.04	0.9925	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			0.90990	0.357	16.04	0.0075	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			359.11240	362.571	16.35	0.9943	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			0.71240	0.271	16.35	0.0057	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			302.59490	299.673	12.93	0.5635	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			222.99490	217.573	12.93	0.4365	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			297.49150	294.539	12.94	0.5574	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			227.89150	222.439	12.94	0.4426	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			307.76230	304.868	12.92	0.5697	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			218.16230	212.768	12.92	0.4303	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			522.73680	520.361	12.76	0.6392	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			243.83680	238.261	12.76	0.3608	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			516.98460	514.591	12.77	0.6349	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			248.08460	242.490	12.77	0.3651	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			528.53340	526.173	12.75	0.6434	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			239.63340	234.073	12.75	0.3566	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			434.81760	430.196	13.41	0.4914	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			529.21760	525.296	13.41	0.5086	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			430.93420	426.304	13.42	0.4881	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			535.33420	531.404	13.42	0.5119	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			438.73000	434.121	13.39	0.4946	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			523.13000	519.221	13.39	0.5054	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			509.68990	504.117	13.58	0.4903	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			639.68990	635.717	13.58	0.5097	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			505.90990	500.325	13.59	0.4876	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			645.90990	641.925	13.59	0.5124	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			513.49690	507.937	13.57	0.4930	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			633.49690	629.537	13.57	0.5070	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34640		1.34900			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35290		1.35570			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35850		1.36110			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.36260		1.36550			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			90.00000	64.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			10.00000	36.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			190.00000	164.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			357.00000	329.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			257.00000	229.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			457.00000	429.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			311.00000	285.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			211.00000	185.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			411.00000	385.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Call			255.00000	226.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			155.00000	126.000		1.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 13/12/2019 Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.33	Call			355.00000	326.000		1.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 18/03/2019 Foreign Exchange Future			1.32740		1.32480			0.0000	6,637.00	5	0
QUANTO £On 14/06/2019 Foreign Exchange Future			1.33310		1.33050			0.0000	6,665.50	5	5
QUANTO £On 16/09/2019 Foreign Exchange Future			1.33900		1.33640			0.0000	0.00	0	0
QUANTO £On 13/12/2019 Foreign Exchange Future			1.34430		1.34170			0.0000	0.00	0	2,219
QUANTO £On 16/03/2020 Foreign Exchange Future			1.34990		1.34750			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									13,302.50	10	2,224
Total QUANTO £ / \$									13,302.50	10	2,224
QUANTO €On 18/03/2019 Foreign Exchange Future			1.13400		1.13060			0.0000	5,670.00	5	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.14230		1.13890			0.0000	5,711.50	5	5
QUANTO €On 16/09/2019 Foreign Exchange Future			1.15130		1.14790			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.15960		1.15620			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.16890		1.16550			0.0000	0.00	0	0
Total QUANTO € / \$ Future									11,381.50	10	5
Total QUANTO € / \$									11,381.50	10	5
SGD / R On 18/03/2019 Foreign Exchange Future			10.65710		10.69250			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.78690		10.82410			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.92870		10.96660			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			11.06690		11.10850			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			353.59980	317.886	15.38	0.9851	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			1.09980	0.786	15.38	0.0149	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			343.73740	307.990	15.22	0.9832	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			1.23740	0.890	15.22	0.0168	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			363.47740	327.796	15.54	0.9868	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			0.97740	0.695	15.54	0.0132	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			35.53600	38.876	12.73	0.1135	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			867.17240	833.288	12.72	0.8925	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			33.07240	36.388	12.72	0.1075	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			858.38670	824.516	12.73	0.8895	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			34.28670	37.616	12.73	0.1105	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			849.63600	815.776	12.73	0.8865	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			663.18820	631.747	12.95	0.6771	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			216.58820	223.047	12.95	0.3229	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			657.00440	625.689	12.96	0.6733	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			220.40440	226.989	12.96	0.3267	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			650.86440	619.673	12.97	0.6694	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			224.26440	230.973	12.97	0.3306	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			748.68690	718.383	13.20	0.6469	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			310.18690	321.483	13.20	0.3531	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			742.98670	712.773	13.22	0.6437	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			314.48670	325.873	13.22	0.3563	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			754.42120	724.027	13.19	0.6500	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			305.92120	317.127	13.19	0.3500	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.63150		2.64380			0.0000	4,463,024.00	1,696	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.53330		2.54400			0.0000	4,296,476.80	1,696	30,000
TRY / R	On	16/09/2019	Foreign Exchange Future			2.44450		2.45270			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.37390		2.38130			0.0000	0.00	0	0
Total TRY / R Future												8,759,500.80	3,392	30,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			1.19240	0.368	19.87	0.0211	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			87.39240	98.868	19.87	0.9789	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			0.96090	0.297	20.86	0.0167	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			97.16090	108.797	20.86	0.9833	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			1.49930	0.465	18.88	0.0272	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			77.69930	88.965	18.88	0.9728	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.68350	0.570	25.62	0.0057	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			986.68350	997.270	25.62	0.9943	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.63890	0.532	25.62	0.0054	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			996.63890	1,007.232	25.62	0.9946	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.73110	0.610	25.62	0.0061	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			976.73110	987.310	25.62	0.9939	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			176.32860	171.134	17.33	0.6485	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			73.62860	76.634	17.33	0.3515	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			169.80260	164.636	17.25	0.6360	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			77.10260	80.136	17.25	0.3640	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			183.24020	177.751	17.41	0.6607	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			70.54020	73.251	17.41	0.3393	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			206.83720	201.218	18.66	0.6296	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			105.53720	107.318	18.66	0.3704	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			200.74170	195.074	18.59	0.6195	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			109.44170	111.174	18.59	0.3805	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			194.74610	189.030	18.52	0.6093	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			113.44610	115.130	18.52	0.3907	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									8,759,500.80	3,392	30,000
Total Futures									8 606 023 326.10	592,621	1,889,246
Total Options									5 192 800.80	12,450	7,374,121
Grand Total:									8,611,216,126.90	605,071	9,263,367